



# Georges Prat

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## **Axe de recherche**

Macroéconomie internationale, finance, matières premières et économétrie financière

## **Thème(s)**

Anticipations, incertitude et prix des actifs financiers;  
Formation des anticipations de prix; Primes de risque;  
Cliométrie des salaires et du chômage

**HAL:** [Lien](#)

## Publications

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**HAL:** [Lien](#)

**2024** - Georges Prat, Remzi Uctum. Risk premium, price of risk and expected volatility in the oil market: Evidence from survey data. *Energy Economics*, 2024, pp.107930. (<https://doi.org/10.1016/j.eneco.2024.107930>). (hal-04738519)  
<https://hal.science/hal-04738519v1>

**2024** - Georges Prat, David Le Bris. Term Structure of Equity Risk Premia in Rough Terrain: 150 Years of the French Stock Market. *Quarterly Review of Economics and Finance*, 2024. (hal-04618694)  
<https://hal.science/hal-04618694v1>

**2023** - Georges Prat, Jean-François Boulier, Catherine d'Hont, Fredj Jawadi, Philippe Rozin, et al.. How Do Investor's Expectations and Emotions Drive Financial Asset Prices in Times Crises and Uncertainty: The Analysis of Experts' Opinion. *Bankers Markets & Investors : an academic & professional review*, 2023, 4 (175), pp.3-12. (hal-04351228)  
<https://hal.science/hal-04351228v1>

**2021** - Georges Prat, Remzi Uctum. Modeling ex-ante risk premia in the oil market. 5th International Workshop on Financial Markets and Nonlinear Dynamics (FMND), Jun 2021, Paris, France. (hal-03318785)  
<https://hal.science/hal-03318785v1>

**2021** - Georges Prat, Remzi Uctum. Modeling ex-ante risk premia in the oil market. 2021. (hal-03508699)  
<https://hal.science/hal-03508699v1>

**2021** - Remzi Uctum, Georges Prat. Modeling ex-ante risk premia in the oil market. 5th International Workshop on Financial Markets and Nonlinear Dynamics (FMND), 2021, Paris, Unknown Region. (hal-03513121)  
<https://hal.science/hal-03513121v1>

**2021** - Georges Prat, Remzi Uctum. Term structure of interest rates: modelling the risk premium using a two horizons framework. *Journal of Economic Behavior and Organization*, 2021, 182, pp.421-436. (10.1016/j.jebo.2019.09.006). (hal-03319099)

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2019 - Georges Prat, David Le Bris. Equity Risk Premium and Time Horizon: what do the French secular data say ?. 2019. (hal-04141877)

<https://hal.science/hal-04141877v1>

2019 - Georges Prat, Michel-Pierre Chélini. Understanding the Long Run Dynamics of French Unemployment and Wages. *International Journal of Applied Economics*, 2019, 16, pp.1-35. (hal-04337721)

<https://hal.science/hal-04337721v1>

2018 - Michel-Pierre Chélini, Georges Prat. Understanding the long run dynamics of French unemployment and wages. 2018. (hal-04141707)

<https://hal.science/hal-04141707v1>

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<https://hal.science/hal-01697181v1>

2018 - Georges Prat, Remzi Uctum. Term structure of interest rates: modelling the risk premium using a two horizons framework. 2018. (hal-04141774)

<https://hal.science/hal-04141774v1>

2018 - Georges Prat, Remzi Uctum. Term structure of interest rates: modelling the risk premium using a two-horizons framework. 35th International Symposium on Money, Banking and Finance (GDRE) , 2018, Aix-en-Provence, France. (hal-01828854)

<https://hal.science/hal-01828854v1>

2018 - Georges Prat, Remzi Uctum. Term structure of interest rates: modelling the risk premium using a two-horizons framework. 5th International Symposium on Computational Economics and Finance (ISCEF), 2018, Paris, France. (hal-01828843)

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2017 - Remzi Uctum, Patricia Renou-Maissant, Georges Prat, Sylvie Lecarpentier-Moyal. Persistence of announcement effects on the intraday volatility of stock returns: Evidence from individual data. *Review of Financial Economics*, 2017, 35, pp.43-56. (10.1016/j.rfe.2017.03.001). (halshs-02080313)

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2017 - Fredj Jawadi, Georges Prat. Equity prices and fundamentals: a DDM-APT mixed approach. *Review of Quantitative Finance and Accounting*, 2017, 49, pp.661-695. (10.1007/s11156-016-0604-y). (hal-01549758)

<https://hal.science/hal-01549758v1>

2017 - Georges Prat, Remzi Uctum. Do markets learn to rationally expect US interest rates? Evidence from survey data. 3d International Workshop on Financial Markets and Nonlinear Dynamics (FMND) , 2017, Paris, Unknown Region. (hal-01589223)

<https://hal.science/hal-01589223v1>

2016 - Georges Prat, Remzi Uctum. Convergence of wages and their macroeconomic determinants in the Euro area. 1st Wage - ILO workshop , 2016, Geneva, Unknown Region. (hal-01638219)

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2016 - Georges Prat, Rueff, Allais et le chômage d'équilibre. Revue d'économie politique, 2016. (hal-01386036)

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2016 - Michel-Pierre Chélini, Georges Prat. Cliométrie du chômage et des salaires en France. Revue Française d'Economie, 2016, 31, pp.147 - 213. (hal-01549760)

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2016 - Georges Prat, Remzi Uctum. Do markets learn to rationally expect US interest rates? Evidence from survey data. 33d International Symposium on Money, Banking and Finance (GDRE) , 2016, Clermont-Ferrand, Unknown Region. (hal-01638220)

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2015 - Georges Prat, Remzi Uctum. Expectation formation in the foreign exchange market: a time-varying heterogeneity approach using survey data. Applied Economics, 2015, 47 (34-35), pp.3673 - 3695. (10.1080/00036846.2015.1021460). (hal-01385957)

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2015 - Fredj Jawadi, Georges Prat. Equity Prices and Fundamentals: a DDM-APT Mixed Approach. 2015. (hal-04141411)

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2015 - Georges Prat, Rueff, Allais, et le chômage d'équilibre. 2015. (hal-04141388)

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2013 - Georges Prat. Equity risk premia and time horizon : what do US secular data say?. Economic Modelling, 2013, 34, pp.76 - 88. (hal-01385867)

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- 2009 - Alain Abou, Georges Prat. The dynamics of U.S. equity risk premia: lessons from professionals'view. 2009. (hal-04140869)  
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